

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		24-Jul-23	21-Jul-23	Change	24-Jul-23	(+/-)	21-Jul-23	(+/-)	20-Jul-23	(+/-)	19-Jul-23	(+/-)	18-Jul-23
S50N23	Jul 2023	941.10	945.20	-4.10 -0.43 %	156	-1.89 %	159	1.27 %	157	2.61 %	153	-0.65 %	154
S50Q23	Aug 2023	942.70	944.90	-2.20 -0.23 %	41	-12.77 %	47	23.68 %	38	-22.45 %	49	4.26 %	47
S50U23	Sep 2023	938.00	941.50	-3.50 -0.37 %	505,915	-5.55 %	535,653	0.94 %	530,639	-0.45 %	533,020	2.12 %	521,952
S50Z23	Dec 2023	939.40	942.60	-3.20 -0.34 %	74,351	-1.84 %	75,741	3.93 %	72,875	-1.85 %	74,245	2.89 %	72,159
S50H24	Mar 2024	934.40	938.00	-3.60 -0.38 %	14,889	-1.63 %	15,136	5.15 %	14,395	-5.67 %	15,261	3.99 %	14,675
S50M24	Jun 2024	932.50	935.80	-3.30 -0.35 %	6,189	7.69 %	5,747	0.68 %	5,708	8.54 %	5,259	5.05 %	5,006

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			24-Jul-23	21-Jul-23	Change	24-Jul-23	(+/-)	21-Jul-23	(+/-)	20-Jul-23	(+/-)	19-Jul-23	(+/-)	18-Jul-23
SIRIU23	Sep 2023	12,913	1.93	2.00	-0.07 -3.50 %	40,026	-0.70 %	40,309	-19.21 %	49,893	25.64 %	39,710	-3.00 %	40,939
BANPUU23	Sep 2023	11,453	9.08	9.07	0.01 0.11 %	69,246	12.59 %	61,504	-15.67 %	72,933	-5.62 %	77,276	-1.07 %	78,108
TTBU23	Sep 2023	7,088	1.65	1.66	-0.01 -0.60 %	19,214	-21.08 %	24,345	-13.28 %	28,073	-15.44 %	33,200	11.07 %	29,892
KTBU23	Sep 2023	7,043	20.07	20.25	-0.18 -0.89 %	24,109	-17.91 %	29,369	-14.63 %	34,403	17.62 %	29,249	-8.01 %	31,796
SIRIZ23	Dec 2023	6,049	1.92	2.00	-0.08 -4.00 %	20,211	5.41 %	19,173	-23.76 %	25,148	84.26 %	13,648	-12.80 %	15,651
SCBU23	Sep 2023	4,331	107.89	109.98	-2.09 -1.90 %	5,971	35.70 %	4,400	38.71 %	3,172	0.54 %	3,155	38.07 %	2,285
KTCZ23	Dec 2023	4,000	46.45	46.25	0.20 0.43 %	4,131	3,053.44 %	131	0.00 %	131	0.00 %	131	18.02 %	111
GUNKULU23	Sep 2023	3,013	3.36	3.30	0.06 1.82 %	112,413	1.34 %	110,922	-0.02 %	110,947	-0.54 %	111,551	0.83 %	110,632
CHGH24	Mar 2024	3,000	2.85	2.87	-0.02 -0.70 %	4,000	60.00 %	2,500	25.00 %	2,000	0.00 %	2,000	##### %	1,000
TTBZ23	Dec 2023	2,501	1.64	1.64	0.00 0.00 %	5,251	21.24 %	4,331	-37.42 %	6,921	-69.79 %	22,908	32.53 %	17,285

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		24-Jul-23	(+/-)	21-Jul-23	(+/-)	20-Jul-23	(+/-)	19-Jul-23	(+/-)	18-Jul-23	(Contract)	24-Jul-23	21-Jul-23	Change
BLANDU23	Sep 2023	162,414	-1.22 %	164,414	-0.01 %	164,428	0.00 %	164,429	0.00 %	164,437	0	0.83	0.83	0.00 0.00 %
GUNKULU23	Sep 2023	112,413	1.34 %	110,922	-0.02 %	110,947	-0.54 %	111,551	0.83 %	110,632	3,013	3.36	3.30	0.06 1.82 %
JASZ23	Dec 2023	83,821	0.00 %	83,821	0.00 %	83,821	0.00 %	83,821	0.00 %	83,821	0	1.39	1.41	-0.02 -1.42 %
BANPUU23	Sep 2023	69,246	12.59 %	61,504	-15.67 %	72,933	-5.62 %	77,276	-1.07 %	78,108	11,453	9.08	9.07	0.01 0.11 %
BLANDH24	Mar 2024	60,045	0.00 %	60,045	0.00 %	60,045	0.00 %	60,045	0.00 %	60,045	0	0.84	0.84	0.00 0.00 %
JASU23	Sep 2023	59,561	0.06 %	59,523	-0.90 %	60,061	-0.01 %	60,068	5.31 %	57,038	538	1.38	1.40	-0.02 -1.43 %
KTCU23	Sep 2023	55,624	-1.79 %	56,638	-5.96 %	60,227	12.33 %	53,616	-3.59 %	55,614	44	46.50	46.30	0.20 0.43 %
AAVU23	Sep 2023	52,950	-0.01 %	52,953	-0.02 %	52,961	-0.19 %	53,060	-0.82 %	53,499	19	2.61	2.64	-0.03 -1.14 %
BANPUZ23	Dec 2023	44,629	1.40 %	44,014	0.45 %	43,815	-1.80 %	44,620	2.07 %	43,713	1,274	9.03	9.10	-0.07 -0.77 %
BCPGU23	Sep 2023	41,584	0.00 %	41,584	0.00 %	41,584	-0.05 %	41,605	3.25 %	40,295	196	9.61	9.55	0.06 0.63 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	109.00	3.50	3.32
GUNKUL	3.36	0.10	3.07
BBL	168.00	3.50	2.13
TOP	48.50	0.75	1.57
PTTGC	37.25	0.50	1.36
KTC	46.50	0.50	1.09
PTTEP	159.50	1.50	0.95
BDMS	28.75	0.25	0.88
HMPRO	14.10	0.10	0.71
BPP	14.40	0.10	0.70

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KKP	55.75	-4.75	-7.85
MTC	34.75	-1.75	-4.79
SIRI	1.94	-0.08	-3.96
KBANK	124.50	-4.50	-3.49
JAS	1.35	-0.04	-2.88
SCB	107.50	-3.00	-2.71
THCOM	12.20	-0.30	-2.40
MINT	31.00	-0.75	-2.36
CBG	70.00	-1.50	-2.10
CHG	2.90	-0.06	-2.03

TFEX Trade Value by Investor Type

SET50 Index Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/07/2023	80,201	81,615	-1,414	38,096	36,515	1,581	123,235	123,402	-167	241,532	601,541

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/07/2023	17,837	17,630	207	932	2,104	-1,172	13,435	12,470	965	32,204	65,681

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/07/2023	1,065	728	337	13,681	7,248	6,433	17,126	23,896	-6,770	31,872	116,602